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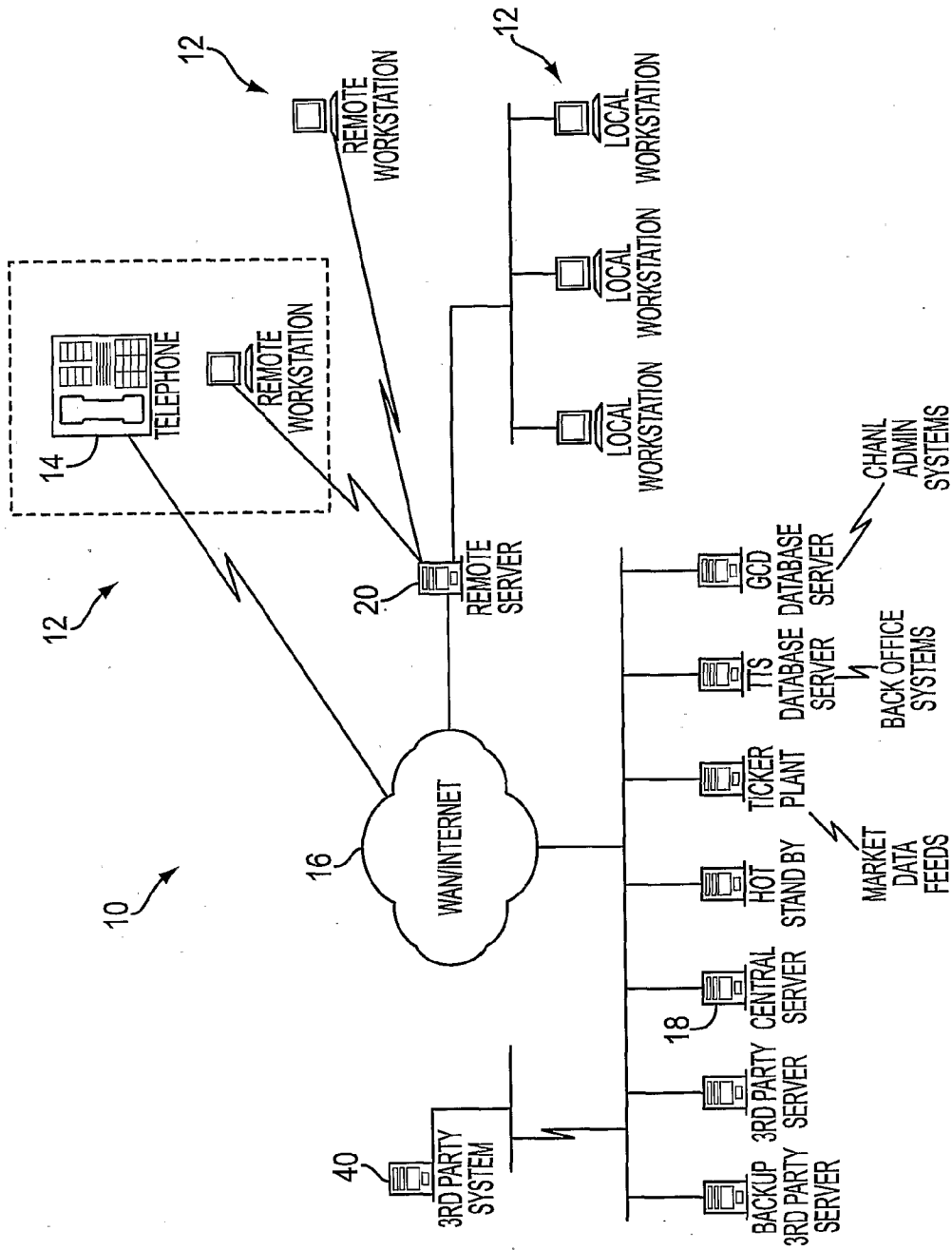


FIG. 1

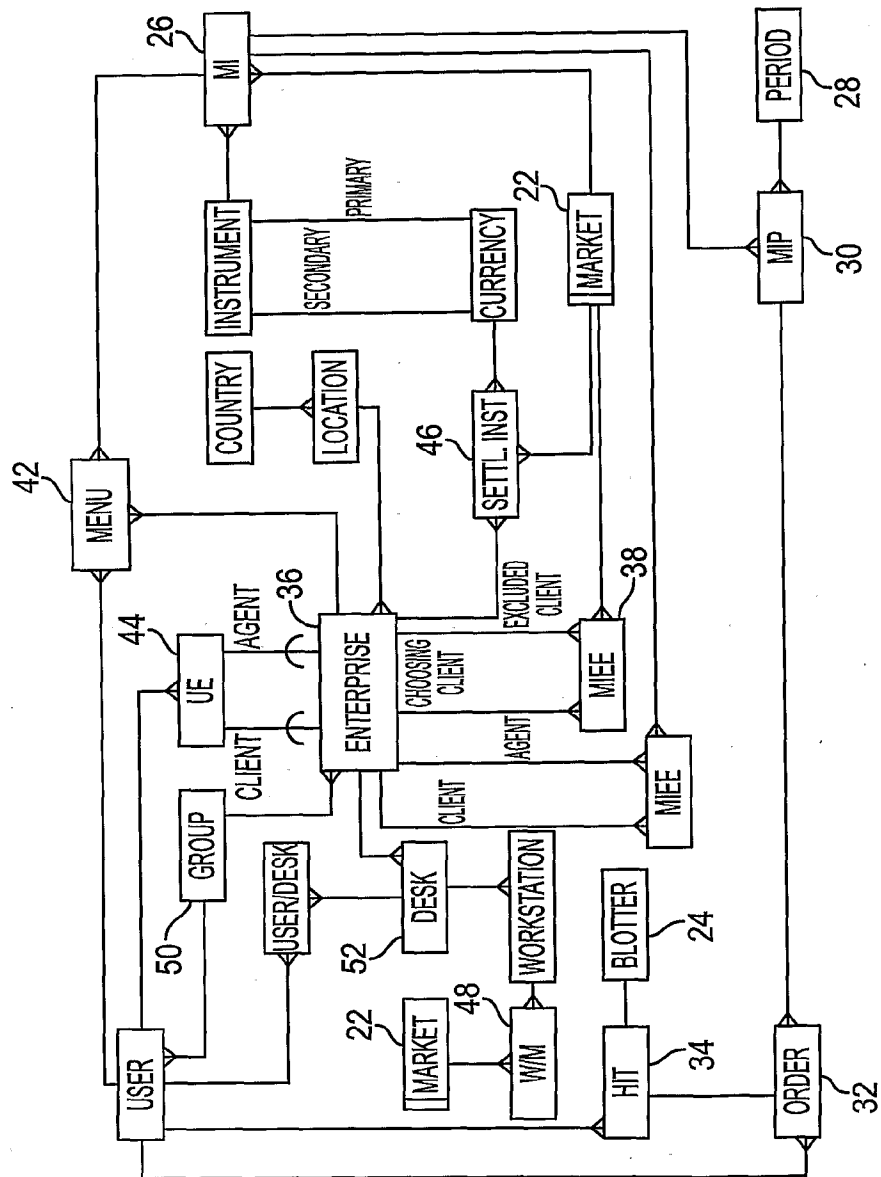


FIG. 2

AEFX

AEFX USER DEFAULTS

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
------------------	--------------------------------	--------------------------------	------

Firm CHASE MANHATTAN BANK
 Group CHASE MANHATTAN BANK
 Credit rating AAA
 Location BAN
 Country THAILAND
 Country of origin Unknown Origin
 UUID 433230
 London rules ☒
 Show index numbers ☒
 Credit filter BBB
 Amount filter 0xDefault

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 1352-1150-1 23-Nov-99 9:31:50

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FIG. 3

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DG61 a Govt AEFX

<HELP> for explanation.

AEFX USER DEFAULTS

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
------------------	--------------------------------	--------------------------------	------

Name
Firm CHASE MANHATTAN BANK
Group CHASE MANHATTAN CORP
Credit rating AA
Location PAR
Country FRANCE
Country of origin USA

London rules ☒ N ☐ Y
Show index numbers ☐ Y

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1352-1150-0 16-Dec-99 13:16:37



FIG. 4

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A E F X

A E F X W I L L I N G N E S S T O Q U O T E

Submit 1 <Go>		Clear 2 <Go>	
<input type="checkbox"/> AUDUSD	<input type="checkbox"/> FIMUSD	<input type="checkbox"/> USDCLP	<input type="checkbox"/> USDMXN
<input type="checkbox"/> CADUSD	<input type="checkbox"/> GBPEUR	<input type="checkbox"/> USDCNY	<input type="checkbox"/> USDMYR
<input type="checkbox"/> CHFJPY	<input type="checkbox"/> GBPJPY	<input type="checkbox"/> USDCOP	<input type="checkbox"/> USDNOK
<input type="checkbox"/> CHFUSD	<input checked="" type="checkbox"/> GBPUSD	<input type="checkbox"/> USDCZK	<input type="checkbox"/> USDPEN
<input type="checkbox"/> DKKUSD	<input type="checkbox"/> GRDUSD	<input type="checkbox"/> USDDKK	<input type="checkbox"/> USDPHP
<input type="checkbox"/> EURCHF	<input type="checkbox"/> HKDUSD	<input type="checkbox"/> USDECS	<input type="checkbox"/> USDPLN
<input type="checkbox"/> EURCZK	<input type="checkbox"/> IDRUSD	<input type="checkbox"/> USGGRD	<input type="checkbox"/> USDRUB
<input type="checkbox"/> EURDKK	<input type="checkbox"/> MYRUSD	<input type="checkbox"/> USDHKD	<input type="checkbox"/> USDSAR
<input type="checkbox"/> EURGBP	<input type="checkbox"/> NZDUSD	<input type="checkbox"/> USDHUF	<input type="checkbox"/> USDSDD
<input type="checkbox"/> EURGRD	<input type="checkbox"/> USDAED	<input type="checkbox"/> USDIDR	<input type="checkbox"/> USDSEK
<input type="checkbox"/> EURJPY	<input type="checkbox"/> USDARS	<input type="checkbox"/> USDILS	<input type="checkbox"/> USDSGD
<input type="checkbox"/> EURNOK	<input type="checkbox"/> USDBRL	<input type="checkbox"/> USDINR	<input type="checkbox"/> USDSKK
<input type="checkbox"/> EURSEK	<input type="checkbox"/> USDCAD	<input checked="" type="checkbox"/> USDJPY	<input type="checkbox"/> USDTHB
<input checked="" type="checkbox"/> EURUSD	<input type="checkbox"/> USDCDE	<input type="checkbox"/> USDKRW	<input type="checkbox"/> USDTRL
<input type="checkbox"/> EURZAR	<input type="checkbox"/> USDCHE	<input type="checkbox"/> USDKWD	<input type="checkbox"/> USDTWD
			<input type="checkbox"/> USDVEB
			<input type="checkbox"/> USDZAR
			<input type="checkbox"/> THBMLR
			<input type="checkbox"/> THBUSD

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1641-229-1 22-Sep-99 13:32:57



FIG. 5

AEFX

AEFX WILLINGNESS TO TRADE

- | | |
|--|---------------------------------------|
| 1) Edit Current Firm Restrictions | 6) Add Firm Restrictions |
| 2) Edit Group Restrictions | 7) Add Group Restrictions |
| 3) Edit Country Restrictions | 8) Add Country Restrictions |
| 4) Edit Country of Origin Restrictions | 9) Add Country of Origin Restrictions |
| 5) Edit Existing Firm Exceptions | 10) Add Firm Exceptions |

Menu

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 1352-1150-1 23-Nov-99 9:31:57



FIG. 6

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AEFX

AEFX EXISTING COUNTRY RESTRICTIONS

Submit	Menu	Page	1/	1
1 <Go>				
<div>Place an X in the field to remove a restriction</div> <div><input type="checkbox"/> AD, ANDORRA <input type="checkbox"/> CU, CUBA <input type="checkbox"/> FI, FINLAND <input type="checkbox"/> GG, GUERNSEY <input type="checkbox"/> 62</div>				

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1352-1150-1 23-Nov-99 9:32:41

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FIG. 7

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AEFX

AEFX EXISTING FIRM RESTRICTIONS

Page 1/ 1

Submit 1 <Go>	Menu
------------------	------

Place an X in the field to remove a restriction

- ☐ A-J STEVENS, HKG
- ☐ ABB TREASURY CENTRE (UK) PLC, LON
- ☐ AGRICULTURAL BANK OF CHINA, HKG
- ☐ AGRICULTURAL BANK OF CHINA, SIN
- ☐ ALLIED IRISH BANKS PLC, DEN
- ☐ ALLIED IRISH BANKS PLC, SIN
- ☐ ALLIED IRISH BANKS PLC (GRP TSY), LON

64

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 1352-1150-1 23-Nov-99 9:32:34



FIG. 8

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A E F X

A E F X ADD COUNTRY RESTRICTIONS

Page 1/ 6

Menu

Submit
1 <Go>

Place an X in the field to add a restriction

- ☐ AD, ANDORRA
- ☐ AE, UNITED ARAB EMIRATES
- ☐ AN, NETHERLANDS ANTILLES
- ☐ AR, ARGENTINA
- ☐ AT, AUSTRIA
- ☐ AU, AUSTRALIA
- ☐ AW, ARUBA
- ☐ BB, BARBADOS
- ☐ BE, BELGIUM
- ☐ BG, BULGARIA
- ☐ BH, BAHRAIN
- ☐ BM, BERMUDA
- ☐ BR, BRAZIL
- ☐ BS, BAHAMAS
- ☐ CA, CANADA

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1352-1150-1 23-Nov-99 9:32:20

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FIG. 9

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AEFX

AEFX ADD FIRM RESTRICTIONS

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Menu

Submit
1 <Go>

Place an X in the field to add a restriction

- ☐ A-J STEVENS, HKG
- ☐ ABB TREASURY CENTRE (UK) PLC, LON
- ☐ ABBEY NATIONAL FINANCIAL PRODUCT, LON
- ☐ ABBEY NATIONAL TREASURY SERVICES, LON
- ☐ ABC INTERNATIONAL BANK PLC, LON
- ☐ ABN AMRO (MAGYAR) BANK RT, BUD
- ☐ ABN AMRO AUSTRALIA LTD, SYD
- ☐ ABN AMRO BANK, BAN
- ☐ ABN AMRO BANK, JAK
- ☐ ABN AMRO BANK (DEUTSCHLAND) AG, FFT
- ☐ ABN AMRO BANK (DEUTSCHLAND) AG, HAM
- ☐ ABN AMRO BANK (OESTERREICH), VIE
- ☐ ABN AMRO BANK (POLSKA) SA, WAR
- ☐ ABN AMRO BANK (SWZ) AG, ZCH
- ☐ ABN AMRO BANK BHD, KUA

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1352-1150-1 23-Nov-99 9:32:10

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FIG. 10

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP ORDER EDIT

Submit 1 <Go>	Delete 2 <Go>	Hold 3 <Go>	Menu
------------------	------------------	----------------	------

XEUXUS SPOT 5M

Current Price		Input Price	Quantity	Period
Bid	108	108.200	Near	SPOT
Ask	108.200		Far	5M
Spot	1.0379		All or Nothing	12/20/99

Price Increment 0.1

Identifier 10,486 12/16/99 State Open

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 1352-1150-0 16-Dec-99 13:16:21



FIG. 11

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP MY ORDER

Submit 1 <Go>	Reject Credit 2 <Go>	Insufficient Credit 3 <Go>	Menu
------------------	-------------------------	-------------------------------	------

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20	M XEU
Far	As Near	M
Final Spot	1.0379	

Accept Amount

☒ Y

Accept Spot

☒ Y

Spot Increment

FFT AA COMMERZBANK

Near	20	M XEU
Far	As Near	M
Final Spot		0

Identifier 10,486 12/16/99 State Hit-at-Maker

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1352-1150-0 16-Dec-99 13:20:07

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FIG. 12

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A E F X

FX SWAP MY HIT

<div>Submit 1 <Go></div> <div>Delete 2 <Go></div>	
GBPUSD SPOT 1M	
<div> <div>Bid</div> <div>-4.99 SPOT 9/24/99 1M 10/25/99</div> </div>	
<div>MY Terms</div> <div> <div>Near</div> <div>Far</div> <div>40 M GBP</div> <div>As Near M</div> </div>	<div>Counterparty PAR A</div> <div> <div>Near</div> <div>Far</div> <div>40 M GBP</div> <div>As Near M</div> </div>
<div>Identifier 6,005,260 9/22/99 State Open</div>	

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 1541-239-1 22-Sep-99 13:33:49



FIG. 13

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP MY HIT

<div>Submit</div> <div>1 <Go></div>		<div>Menu</div>	
XEUXUS SPOT 5M			
<div>Ask</div>		<div>108.200 SPOT 12/20/99 5M 5/22/00</div>	
<div>My Terms</div>		<div>Counterparty</div>	
<div>Near</div> <div>Far</div>		<div>Near</div> <div>Far</div>	
<div>20 M XEU</div> <div>As Near M</div>		<div>20 M XEU</div> <div>As Near M</div>	
<div>Identifier 10,486 12/16/99 State Open</div>			
<div>Copyright 1999 BLOOMBERG L.P. Frankfurt:89-920410 Hong Kong:2-977-6000 London:171-330-7500 New York:212-318-2000 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500 1352-1150-3 16-Dec-99 13:19:03</div>			



FIG. 14

AEFX

FX SWAP MY ORDER

Submit 1 <Go>	Delete 2 <Go>	Reject Credit 3 <Go>
------------------	------------------	-------------------------

EURUSD SPOT 3M

Ask	62.90	SPOT	9/24/99
		3M	12/24/99

My Terms

Near	20	M EUR
Far	As Near	M
Final Spot		0

LON AAA BANK-C

Near	20	M EUR
Far	As Near	M
Final Spot		1.0352

Accept Amount

☒ Y 72

Accept Spot

☒ N 72

Spot Increment

0.0001

Identifier 6,004,590 9/22/99 State Hit-at-Maker

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1541-239-1 22-Sep-99 13:34:10



FIG. 15

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AEFX

99)Options FX SWAP MARKET MONITOR V2.3 Page 1/2

2) EURUSD		3) GBPUSD		4) USDJPY	
1.0824 1.0829		1.6708 1.6711		105.61 105.70	
T/N					T/N
10)	B EU100M+ EU100M B	30)	0.08 40) 0.11	50)	-1.35 60) -1.42
11)	5.885 21) 5.935	31)	6 41) 6.10	51)	200.00 61) -11.865
1W	B EU 1Y+ EU100M B	32)	3.85 42) 4.25	52)	200.00 62) -49.14
1M	B EU 50M+ EU150M+> B	33)	2.10 43) 2.60	53)	-96.40 63) -96.234
2M	B EU500M+ EU 50M+ B	34)	12.800 44) 24.611	54)	-160.60 64) -159.20
3M	B EU 50M+ EU 50M B	35)	10.60 45) 12.00	55)	200.00 65) -211.50
4M	B EU 30M+ EU 30M+ B	36)	8.750 46) 9.555	56)	-258.25 66) -257.25
5M	B EU 30M+ EU 30M+> B	37)	6.950 47) 8.455	57)	-309.25 67) -308.25
6M	B EU 30M+ EU 30M+ B	38)	-8.500 48) -6.555	58)	-461.50 68) -460.50
9M	B EU 30M+ EU 30M B	39)	-9.28 49) -6.28	59)	-622.00 69) -620.00
12M	B EU500M+ EU 30M+ B				

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 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-977-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500
 1352-1150-1 23-Nov-99 9:31:38

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FIG. 16

99)Options FX SWAP SINGLE MARKET MONITOR	2)EURUSD	3)Filter off
	1.0349	1.0355

10)	EU 1M	AAA	EU 1M	0.66	O/N	30)	0.68	EU 1M	AAA	EU 1M
11)	EU 1M	AAA	EU 1M	0.68	T/N	31)	0.69	EU 1M	AAA	EU 1M
12)	EU 10M	AAA	EU 10M	2.05	S/N	32)	2.10	EU 10M	AAA	EU 10M
13)	EU 10M	AAA	EU 10M	4.74	1W	33)	4.78	EU 10M	AAA	EU 10M
14)	EU 10M	AAA	EU 10M	9.43	2W	34)	9.50	EU 10M	AAA	EU 10M
15)	EU 20M	AAA	EU 20M	14.20	3W	35)	14.30	EU 50M >	AA	EU 70M
16)	EU 20M	AAA	EU 20M	18.95	1M	36)	19.00	EU 67M >	AA	EU145M
17)	EU 20M	AAA	EU 20M	41.60	2M	37)	41.23	EU 20M+	AA	EU 70M
18)	EU100M	AA	EU 20M+	62.80	3M	38)	62.80	EU 20M	AAA	EU 20M
19)	EU 90M	AA	EU 50M >	85.35	4M	39)	85.60	EU 22M >	AA	EU 82M
20)	EU 20M	AAA	EU 20M	106.75	5M	40)	106.80	EU 20M >	AAA	EU175M
21)	EU15M	AAA	EU 20M >	128.32	6M	41)	128.70	EU 20M >	AAA	EU175M
22)	EU 60M	AA	EU 40M >	152.20	7M	42)	153.00	EU 20M	AAA	EU 20M
23)	EU 60M	AA	EU 40M >	175.00	8M	43)	176.00	EU 20M	AAA	EU 20M
24)	EU 60M	AA	EU 40M >	199.60	9M	44)	200.50	EU 20M	AAA	EU 20M
25)	EU 60M	AA	EU 40M >	222.00	10M	45)	223.00	EU 20M	AAA	EU 20M
26)	EU 60M	AA	EU 40M >	245.50	11M	46)	246.50	EU 20M	AAA	EU 20M
27)	EU 20M	AAA	EU 20M	267.50	12M	47)	269.00	EU 20M	AAA	EU 20M
28)	EU 20M	AAA	EU 20M	415.00	18M	48)	420.00	EU 20M	AAA	EU 20M
29)	EU 20M	AAA	EU 20M	568.00	24M	49)	570.00	EU 20M	AAA	EU 20M

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1541-239-1 22-Sep-99 13:31:28



FIG. 18

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AEFX

99) Options		FX SWAP DEPTH MONITOR				Page 1/ 1	
Sum MMaker		EURUSD SPOT 1M		Size CCY		MMaker	
4) 20M AAA		CCY Size		1.0355		Sum	
		EUR 20M		18.95		50M	
				5) 19		20M	
				6) 19.05		20M	

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 1541-239-1 22-Sep-99 13:31:07



FIG. 19

DEM/USD IM						Filter On/Off/Change					
Sum MMaker	Flag CCY	Size	1.6882	1.6892	Size CCY Flag MMaker	Sum					
200M AA LDN	DEM	200M	-12	-6	60M DEM	60M					
220M BBB+NYC	USD	20M	-12	-7	80M DEM	140M					
240M AAA+NYC BSO	DEM	20M	-13	Edit	20M DEM BSO AAA+LDN	260M					
		Hit		Hold							
		Quote:Single		Delete							
		Quote:Both		Quote:Single							
		Order:Single		Quote:Both							
		Order:Both		Order:Single							
		Market		Order:Both							
		Action		Market							
		Defaults		Action							
		Function		Defaults							
		Back		Function							
				Back							

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Page Fwd: Next Period

Page Back: Previous Period

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 Princeton: 609-279-3000

1352-1150-2 05-Mar-99 16:25:50

FIG. 20

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FX Action Monitor

94	Response to My Request			
	90	-32.05	-32.10	EURUSD SPOT 3M EUR 50M 1.1750
96	Quotes Required/Made			
	80 Wait Act	-32	-32.50	GBPUSD SPOT GBP 100M 1.6500 NatWest LDN EURUSD SPOT EUR 50* 1.1750 Barclays LDN
98	Active Hits			
	05 Act 30 Wait 30 Wait 00 Fail	Order Hit -30 Hit	-32 -31 Order -30	GBPUSD SPOT 2M GBP 50M 1.6505 AAA LDN GBPUSD SPOT 3M GBP 200M 1.6510 AA NYC EURUSD SPOT 6M EUR 500M 1.1700 NatWest LDN EURUSD SPOT 3M EUR 100M 1.1690 AA LDN
100	Orders			
	Hold Open Done Done Done Done	-35 Request Quote -30 -31	-34 -38 -36 Hit Order	GBPUSD SPOT 2M GBP 100M 1.6500 GBPUSD SPOT 3M GBP 100M 1.6500 GBPUSD mddd 1M GBP 30M 1.6505 Barclays LDN EURUSD SPOT 2M EUR 50M 1.1750 NatWest LDN JPYUSD SPOT 1M JPY 900B 120 CitiGroup NYC EURUSD SPOT 2M EUR 50M 1.1750 Chase LDN

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8866 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1852-1150-2 05-Mar-99 21:04:42

FIG. 21

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AEFX

FX SWAP REQUEST FOR QUOTE

<input type="button" value="Submit"/> <input type="button" value="Menu"/>		Page	1/	1
GBPUSD SPOT 9M				
Quantity		Quote Bid Period		
Near <input type="text" value="1"/>	Far <input type="text" value="As Near"/>	<input type="text" value="M"/>	<input type="text" value="GBP"/>	<input type="text" value="SPOT"/>
104		104		
104		11/26/99		
104		9M		
104		8/29/00		
Choose up to 8 firms to request quote				
4 firms are willing to provide quotes				
NATIONAL WESTMINSTER BARCLAYS BANK PLC AIB GROUP TULLETT & TOKYO FORE				
108				

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 1352-1150-1 23-Nov-99 9:33:18

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FIG. 22

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP REQUEST FOR QUOTE

Submit 1 <Go>		Menu		Page	1/	1
XEUXUS SPOT 3M						
Quantity		Quote Ask		Period		
Near	30	M	XEU	SPOT	12/20/99	
Far	As Near	M	M	3M	3/20/00	
Choose up to 8 firms to request quote						
12 firms are willing to provide quotes						
<input type="checkbox"/>	DEUTSCHE BANK AG	<input checked="" type="checkbox"/>	CHASE MANHATTAN BANK	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	CHINA STATE BANK LTD	<input type="checkbox"/>	UBS AG.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	CHINA STATE BANK LTD	<input type="checkbox"/>	CHINA STATE BANK LTD	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	FLEET NATIONAL BANK	<input type="checkbox"/>	DAH SING BANK LTD	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	ABN AMRO BANK NV	<input type="checkbox"/>	TULLETT & TOKYO LOND	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	DAH SING BANK LTD	<input type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	DAH SING BANK LTD	<input type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

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 1352-1150-3 16-Dec-99 13:23:44



FIG. 23

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<HELP> for explanation. DG61 a Govt AEF X

FX SWAP QUOTE PROVIDE

Submit 1 <Go>	Pass 2 <Go>	Menu
------------------	----------------	------

XEUXUS SPOT 3M

Current Price		Input Price	Quantity		Period
Bid	73.075	73.575	Near	30 M XEU	SPOT 12/20/99
Ask	73.275		Far	As Near M	3M 3/20/00

Price Increment 0.1

Requester AA FFT COMMERZBANK

Identifier 10,496 12/16/99 State Quote-at-Provider

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 1352-1150-0 16-Dec-99 13:24:33



FIG. 24

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AFFX

99)Options	FX	SWAP	QUOTE	MONITOR	Page 1/1
2)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-T
3)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-T
4)Wait-3		EURUSD	SPOT 3W	EUR 10M	BARCLAYS BAN
5)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-C
6)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-G
7)Act -3	14.20	14.30	EURUSD SPOT 3W	EUR 10M	BANK-T
8)Act -3	14.30	Order	EURUSD SPOT 3W	EUR 10M	BANK-B

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 IS41-239-1 22-Sep-99 13:31:41



FIG. 25

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DG61 a Govt AEFX

<HELP> for explanation.

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read 2) EURUSD		3) XGBXUS		4) USDJPY	
Only	1.0155 1.0160	1.6118 1.6125	103.01 103.11		
10)	2.01 20) 2.04	30) 0.06 40) 0.08	50) -4.55 60) -4.52 ¥ 10Y> AA		T/N
11)	Trade Action				1W
	80)Execute/View				
12)	81)Order One - Input order this side				1M
	82)Order Both - Input bid & ask order				
13)	83)Quote One - Request quote this side				2M
	84)Quote Both - Request bid & ask quote				
14)	85)Hold all within same instrument				3M
	86)Release all within same instrument				
15)	Change Monitors				4M
	87)Market Monitor				
16)	1 88)Depth Monitor				5M
	89)Action Monitor				
17)	1 90)Single Market Monitor				6M
	91)Quote Monitor				
18)	1 92)Defaults				9M
	93)Menu				
19)	258 29) 259	39) -22 49) -21	59) -607.50 69) -604.50		12M

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-0 16-Dec-99 14:00:00



FIG. 26

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<HELP> for explanation. DG61 a Govt AEFX

Tullett & Tokyo Limited
99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read 2) XUSXJP		3) XGBXUS		4) USDJPY	
Only 106.50 106.55		1.6118 1.6125		103.01 103.11	
10)	-3.24	20)	-3.22	30)	0.06 40) 0.08
T/N					
11)	Trade Action				
AA	80) Edit				
12)	81) Hold				
1M	82) Off				
13)	83) Order One - Input order this side				
2M	84) Order Both - Input bid & ask order				
3M	85) Quote One - Request quote this side				
4M	86) Quote Both - Request bid & ask order				
5M	87) Hold all within same instrument				
6M	88) Release all within same instrument				
7M	Change Monitors				
8M	89) Market Monitor				
9M	90) Depth Monitor				
10M	91) Action Monitor				
11M	92) Single Market Monitor				
12M	93) Quote Monitor				
13M	94) Defaults				
14M	95) Menu				
15)					
16)					
17)					
18)					
19)					
1W	51)	-10.80	61)	-10.70	AA
1M	52)	-50.60	62)	-50.30	
2M	53)	-104.40	63)	-103.90	
3M	54)	-150	64)	-149.50	
4M	55)	-199.75	65)	-198.75	
5M	56)	-252.25	66)	-251.25	
6M	57)	-299.50	67)	-297.00	
7M	58)	-455	68)	-453	
8M	59)	-607.50	69)	-604.50	
9M					
12M					

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1352-1150-0 16-Dec-99 14:00:29

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FIG. 27

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110

<HELP> for explanation.
 Your Order/Hit Action Is Required (AEFX).
 99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2 DG61 a Govt AEFX

Read 2) XEUXUS		3) GBPUSD		4) USDDJPY					
Only	1.0376	1.0381	1.6081	1.6089	103.01 103.11				
T/N	10)	0.71	20) 0.73	30)	0.47 40) 0.55	50)	-4.55 60)	-4.52	T/N
1W	11)	4.65	21) 4.70	31)	2.75 41) 3	51)	-10.80 61)	-10.70	AA
1M	12)	25.90	22) 24.90	32)	10.70 42) 11	52)	-50.50 62)	-50.20	1W
2M	13)	49.24	23) 49.30	33)	9.80 43) 10.20	53)	-104.30 63)	-103.80	1M
3M	14)	73.08	24) 73.28	34)	8.60 44) 9.10	54)	-150 64)	-149.50	2M
4M	15)	101.75	25) 101.76	35)	6.75 45) 7.50	55)	-199.50 65)	-198.50	3M
5M	16)	108	26) 108.20	36)	5.25 46) 6	56)	-252 66)	-251	4M
6M	17)	145.45	27) 145.25	37)	2.50 47) 3.50	57)	-299.25 67)	-297.00	5M
9M	18)	196	28) 197	38)	-5 48) -3	58)	-454 68)	-452	6M
12M	19)	257	29) 258	39)	-14 49) -12	59)	-606.50 69)	-603.50	9M

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 1352-1150-3 16-Dec-99 13:20:20

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FIG. 28

29/48

<HELP> for explanation. DG61 a Govt AEFX
Tullett & Tokyo Limited
99)Options FX SWAP ACTION MONITOR Page 1/1
Responses to My Quote Request

--	--	--	--	--

Quotes Required/Made				

Active Hits				
9)Act 70	Order	108.20	XEUXUS SPOT 5M XEU 20M	1.0379 COMMERZBANK

Orders				

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1352-1150-0 16-Dec-99 13:19:32



FIG. 29

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<HELP> for explanation. DG61 a Govt AEFX
Tullett & Tokyo Limited
 99)Options FX SWAP ACTION MONITOR Page 1/1
 Responses to My Quote Request

Quotes Required/Made				
Active Hits				
9)	Trade Action	XEU	20M	1.0379 COMMERZBANK
	80)Accept 81)View 82)Reject credit & add firm restriction 83)Insufficient credit for this trade 84)Hold all within same instrument 85)Release all within same instrument Change Monitors 86)Market Monitor 87)Depth Monitor 88)Action Monitor 89)Single Market Monitor 90)Quote Monitor 91)Defaults 92)Menu			

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 1352-1150-0 16-Dec-99 13:19:57

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FIG. 30

<HELP> for explanation.

Tullett & Tokyo Limited
99)Options

MONITOR

Responses to My Quote Request

Page 1/1

AEFX

DG61 a Govt

9)A	Trade Action	XEU	20M	1.0379	CHASE MANHAT
15)	80)Accept				
16)	81)View				
	82)Hold all within same instrument				
	83)Release all within same instrument				
	Change Monitors				
	84)Market Monitor				
	85)Depth Monitor				
	86)Action Monitor				
	87)Single Market Monitor				
	88)Quote Monitor				
	89)Defaults				
	90)Menu				

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1352-1150-3 16-Dec-99 13:20:56



FIG. 31

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP MY HIT

Submit 1 <Go>	Reject Credit 2 <Go>	Insufficient 3 <Go>	1) Enter Spot	2) Current Spot	1.0375
------------------	-------------------------	------------------------	------------------	--------------------	--------

XEUXUS SPOT 5M

Ask	108.200	SP	10) 1.0374	20) 1.0376
			11) 1.0373	21) 1.0377
			12) 1.0372	22) 1.0378
			13) 1.0371	23) 1.0379
			14) 1.0370	24) 1.0380
			15) 1.0369	25) 1.0381
			16) 1.0368	26) 1.0382
			17) 1.0367	27) 1.0383
			18) 1.0366	28) 1.0384
			19) 1.0365	29) 1.0385

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0375

Accept Amou ☐ Y

Accept Spot ☐ N

Far	As Near M
Final Spot	1.0379

Spot Increment

Identifier 10,486 12/16/99 State Hit-at-Hitter

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 1352-1150-3 16-Dec-99 13:21:14



FIG. 32

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112 → <HELP> for explanation.
Your Order/Hit Action Is Required (AEFX).
99)Options FX SWAP ACTION MONITOR Page 1/1
Responses to My Quote Request

DG61 a Govt AEFX

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Act 85	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375	COMMERZBANK
----------	-------	--------	----------------	-----	-----	--------	-------------

Orders

--	--	--	--

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1352-1150-0 16-Dec-99 13:21:40



FIG. 33

34/48

<HELP> for explanation. DG61 a Govt AEFX

FX SWAP MY ORDER

<input type="button" value="Submit"/> <input type="button" value="Menu"/>		For Beta Testing Only Order Status 35 Hit Status 14 Hit_Amount_Neg 221 Hit_Spot_Neg 2	
XEUXUS SPOT 5M			
Ask		108.200 SPOT 12/20/99 5M 5/22/00	
My Terms Near 20 M XEU Far As Near M Final Spot 1.0375		FFT AA COMMERZBANK Near 20 M XEU Far As Near M Final Spot 1.0375	
Accept Amount <input type="checkbox"/> Y		Accept Spot <input type="checkbox"/> Y	
Spot Increment <input type="text" value="0.0001"/>			
Identifier 10,486 12/16/99 State Hit-at-Maker			

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 1352-1150-0 16-Dec-99 13:22:01



FIG. 34

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<HELP> for explanation.
 Cleared AEFX Message.
 99)Options FX SWAP ACTION MONITOR Page 1/1
 Responses to My Quote Request

DG61 a Govt AEFX

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Done	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375	COMMERZBANK
--------	-------	--------	----------------	-----	-----	--------	-------------

Orders

--	--	--	--

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 1352-1150-0 16-Dec-99 13:22:08



FIG. 35

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<HELP> for explanation. DG61 a Govt AEFX

FX SWAP TRADE

Menu			
XEUXUS SPOT 5M			
Price		Quantity	
		Period	
Ask	108.200	Near	20 M XEU
Final Spot	1.0375	Far	As Near M
X Rate	1.0483200	SPOT	5M
			12/20/99
			5/22/00
Cash Flows			
CHASE MANHAT PAR			
COMMERZBANK FFT			
20,000,000.00 XEU 12/20/99 XUS (20,750,000.00)			
(20,000,000.00) XEU 5/22/00 XUS 20,966,400.00			
Identifier	10,486	12/16/99 State	Done

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-0 16-Dec-99 13:22:17

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FIG. 36

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DG61 a Govt AEFX

<HELP> for explanation.

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

2) XEUXUS		3) GBPUSD		4) USDJPY	
Read	1.0376	1.0381	1.6081	1.6089	103.01
Only	0.71	20) 0.73	30) 0.47	40) 0.55	50) -4.55
T/N	10) 4.65	21) 4.70	31) 2.75	41) 3	51) -10.80
1W	Trade Action				
1M	12) 25	80) Order One - Input order this side			
2M	13) 49	81) Order Both - Input bid & ask order			
3M	14) 73	82) Quote One - Request quote this side			
4M	15) 101	83) Quote Both - Request bid & ask quote			
5M		84) Hold all within same instrument			
6M		85) Release all within same instrument			
9M		Change Monitors			
12M		86) Market Monitor			
		87) Depth Monitor			
		88) Action Monitor			
		89) Single Market Monitor			
		90) Quote Monitor			
		91) Defaults			
		92) Menu			
	257	29) 258	39) -14	49) -12	59) -606.50
					69) -603.50

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-3 16-Dec-99 13:23:07



FIG. 37

114 → <HELP> for explanation.
 Your Quote Action Is Required (AEFX).
 99)Options
 DG61 a Govt AEFX
 FX SWAP ACTION MONITOR Page 1/1
 Responses to My Quote Request

Quotes Required/Made				
6)Act 84			XEUXUS SPOT 3M XEU 30M	COMMERZBANK
Active Hits				
Orders				

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-0 16-Dec-99 13:23:59



FIG. 38

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<HELP> for explanation.
Tullett & Tokyo Limited
 99)Options FX SWAP MARKET MONITOR Page 1/1
 Responses to My Quote Request

DG61 a Govt AEFX

			25) XEUXUS SPOT 3M XEU 30M
--	--	--	----------------------------

Quotes Required/Made			

Active Hits			

Orders			
15) Live	-12.52	Order	XUSXJP SPOT 1W XUS 1M
16) Live	-90.225	Order	XUSXJP SPOT 2M XUS 2M

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 1352-1150-3 16-Dec-99 13:24:10



FIG. 39

<HELP> for explanation.
Screen Printed
99)Options

DG61 a Govt AEF X

FX SWAP ACTION MONITOR

Responses to My Quote Request

Page 1/1

				Quotes Required/Made			
6) Act 64		XEUXUS SPOT 3M	XEU 30M			COMMERZBANK	
		Active Hits					
		Trade Action					
		80) Provide quote					
		81) Pass					
		82) Hold all within same instrument					
		83) Release all within same instrument					
		Change Monitors					
		84) Market Monitor					
		85) Depth Monitor					
		86) Action Monitor					
		87) Single Market Monitor					
		88) Quote Monitor					
		89) Defaults					
		90) Menu					

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(352-1150-0 16-Dec-99 13:24:22

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<HELP> for explanation.
Cleared AEFX Message.
99)Options

			4) 73.575(25) XEUXUS SPOT 3M XEU 30M
			Trade Action
			80) Quote off
			81) Menu
			-116

Active Hits

[illegible]

Orders

15) Live	-12.52	Order	XUSXJP	SPOT 1W	XUS	1M
16) Live		-90.225	XUSXJP	SPOT 2M	XUS	2M

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1352-1150-3 16-Dec-99 13:24:50



FIG. 41

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<HELP> for explanation.
Tullett & Tokyo Limited
 99)Options FX SWAP ACTION MONITOR Page 1/1
 Responses to My Quote Request

DG61 a Govt AEF X

	4) 73.57525) XEUXUS SPOT 3M XEU 30M
--	---

Quotes Required/Made	
Trade Action	
80) Execute/View	
81) Order One - Input order this side	
82) Order Both - Input bid & ask order	
83) Quote One - Request quote this side	
84) Quote Both - Request bid & ask quote	
85) Hold all within same instrument	
86) Release all within same instrument	
Change Monitors	
87) Market Monitor	
88) Depth Monitor	
89) Action Monitor	
90) Single Market Monitor	
91) Quote Monitor	
92) Defaults	
93) Menu	

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-3 16-Dec-99 13:25:01



FIG. 42

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DG61 a Govt AEFX

<HELP> for explanation.

FX SWAP QUOTE HIT

Hit 1 <Go>	Menu
XEUXUS SPOT 3M	
Price	Quantity
Ask 73.575	Near 30 M XEU Far As Near M
	Period SPOT 12/20/99 3M 3/20/00
Requester	
COMMERZBANK	FFT AA
Provider	
CHASE MANHAT	
PAR AA	
Identifier 10,496	12/16/99 State Quote-at-Register

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-3 16-Dec-99 13:25:07



FIG. 43

<HELP> for explanation. DG61 a Govt AEFX
Cleared AEFX Message. SWAP ACTION MONITOR Page 1/1
99)Options FX Responses to My Quote Request

--	--	--	--

Quotes Required/Made			

Active Hits			
9)Act 85	Quote	73.575 XEUXUS SPOT 3M XEU 30M	1.0379 COMMERZBANK

Orders			

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Princeton:609-278-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1352-1150-0 16-Dec-99 13:25:19



FIG. 44

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<HELP> for explanation.
 Tullett & Tokyo Limited
 99)Options FX SWAP ACTION MONITOR Page 1/1
 Responses to My Quote Request

DG61 a Govt AEFX

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Wait 79	Request	73.575	XEU	30M	1.0379	CHASE MANHAT
-----------	---------	--------	-----	-----	--------	--------------

Orders

15)Live	-12.52	Order	XUSXJP	SPOT 1W	XUS	1M
16)Live	-90.225	Order	XUSXJP	SPOT 2M	XUS	2M

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-3 16-Dec-99 13:25:23

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FIG. 45

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<HELP> for explanation. DG61 a Govt AFFX
 Screen Printed FX SWAP ACTION MONITOR Page 1/1
 99)Options Responses to My Quote Request

--	--	--	--

Quotes Required/Made			

Active Hits			
9)Act 76	Request	73.575 XEUXUS SPOT 3M XEU 30M 1.0379 CHASE MANHAT	

Orders			
15)Live	-12.52	Order	XUSXJP SPOT 1W XUS 1M
16)Live	-90.225	Order	XUSXJP SPOT 2M XUS 2M

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 Princeton:609-278-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
 1352-1150-3 16-Dec-99 13:25:57



FIG. 46

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<HELP> for explanation. DG61 a Govt AEFX
 Screen Printed FX SWAP ACTION MONITOR Page 1/1
 99)Options Responses to My Quote Request

Quotes Required/Made			
Trade Action			
9)A	80)Accept	XEU	30M
	81)View		1.0379 CHASE MANHAT
	82)Hold all within same instrument		
	83)Release all within same instrument		
	Change Monitors		
	84)Market Monitor		
15)	85)Depth Monitor		
16)	86)Action Monitor		
	87)Single Market Monitor		
	88)Quote Monitor		
	89)Defaults		
	90)Menu		

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 1352-1150-3 16-Dec-99 13:26:05



FIG. 47

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<HELP> for explanation. DG61 a Govt AEF X

FX SWAP TRADE

Menu			
XEUXUS SPOT 3M			
Price		Quantity	
		Period	
Ask	73.575	Near	30 M XEU
Final Spot	1.0379	Far	As Near M
X Rate	1.0452575		SPOT 12/20/99
			3M 3/20/00
Cash Flows			
CHASE MANHAT PAR			
COMMERZBANK FFT			
30,000,000.00 XEU 12/20/99 XUS (31,137,000.00)			
(30,000,000.00) XEU 3/20/00 XUS 31,357,725.00			
Identifier	10,496	12/16/99 State	Done

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FIG. 48